

ABSTRACT

An asset class benchmarking system, process and product involves selecting portfolio data from publicized source information, selecting asset class data from publicized source information, selecting portfolio tracking data from publicized source information; and summing the portfolio data, the asset class data and the portfolio tracking data to produce benchmark data. The present system, process and product intensify the inverse relationship between relative expense and relative performance by creating structured securities that take advantage of publicized information about mutual funds with the highest ratings, i.e. 4 or 5 stars, while minimizing original research and other expense. In essence, the present invention replicates the performance of relatively high expense mutual funds by benchmarking their portfolios at relatively low expense.